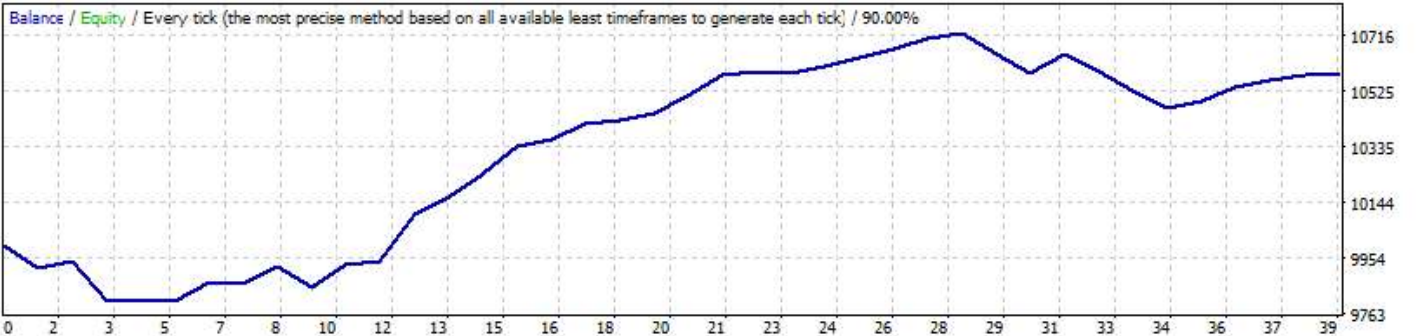


Strategy Tester Report

Quantum London Trading EA v1.6.1 m13-9-40.12gm[TestTMA+Kio]

Alpari-ECN1 (Build 1090)

Symbol	USDJPY (US Dollar vs Japanese Yen)				
Period	1 Hour (H1) 2017.01.05 00:00 - 2017.12.28 23:00 (2017.01.05 - 2017.12.29)				
Model	Every tick (the most precise method based on all available least timeframes)				
Parameters	mn=176; comm=""; manual=false; wait=0; onlylowerhigher=true; xdist=100; multi_xdist=1.1; exponent_factor_xdist=1; stop=false; xcandles=0; reverse=true; MaxWaiting=30; Slip=10; Spread=55; ll80="##### БЛОК Минимального расстояния перед входом #####"; GX_on=false; GX_time="Время фиксации цены"; GX_hour=10; GX_minut=0; GX_points=700; GX_points_buy=700; GX_points_sell=700; GX_ATR_perc=0; GX_ATR_Period=14; GX_Price_buy=0; GX_Price_sell=0; ll81="##### Параметры для режима 'PivotEnvelope' ====="; PE_op_dm=false; PE_i_maPeriod_op_old=1; PE_i_maShift_op_old=0; PE_i_indBarsCount_op_old=1000; PE_i_shift_op_old=1; ll83="--- Параме тры 'PivotEnvelope' младшего TF -----"; PE_op_on_jr=false; PE_i_maPeriod_op_jr=3; PE_i_maShift_op_jr=0; PE_i_indBarsCount_op_jr=1000; PE_i_shift_op_jr=0; GX_Line_color=White; GX_Line_color_buy=White; GX_Line_color_sell=White; mm04="##### БЛОК SL/TP #####; pointstp=0; dollartp=0; percerquitytp=0; pointssl=0; dollarsl=0; percerquitysl=0; indivtp=0; indivsl=100; indiv_Period_tp=3; indiv_Period_sl=14; stop_sl=false; mnn10="##### БЛОК Close only in profit #####; CloseProfit_min=1; CloseProfit_max=0; CloseProfit=0; CloseProfit_Points=100; CP_ATR_perc=0; CP_ATR_Period=0; CP_ATR_ED=0; CP_TS=true; mn01="##### БЛОК ВЫБОРА ЛОТА #####; FixLot=0.1; PercentOfDepo=1; multip1=1; multip2=1; AccFreeMargin=0; mn02="===== секция Classical ====="; T1=0.01; T2=0.02; T3=0.05; T4=0.13; T5=0.34; T6=0.89; mn03="===== секция Grid =====; drawgrid=false; grid1size=0; grid1inc=0; grid1maxtrades=0; grid1lots=0; grid2size=0; grid2inc=0; grid2maxtrades=0; grid2lots=0; grid3size=0; grid3inc=0; grid3maxtrades=0; grid3lots=0; grid4size=0; grid4inc=0; grid4maxtrades=0; grid4lots=0; mmm1="##### БЛОК КОНТРОЛЯ СРЕДСТВ #####; MaxPercDepo=30; MaxPercFree=100; mm01="##### БЛОК НАСТРОЕК отложенного ордера ##"; Virt_Order_on=false; Virt_TS_on=false; Virt_Order_dist_perc=0; Virt_Order_Period=14; Virt_Order_color=Yellow; lmn0="##### БЛОК НАСТРОЕК Quantum #####; qde_general=325; qde_bars=0; qde_points=0; qde_ATR_perc=0; qde_ATR_Period=14; qde_Line_color_buy=White; qde_Line_color_sell=White; qdc_general=325; tma28="##### TMA #####; TMA_op_on=false; TMA_cl_on=false; FastHalfLength=75; SlowHalfLength=550; s01=""; BB_On=true; BB_ChgColor=true; BB_CrossBands=false; BandsPeriod=100; BandsDeviations=1.45; BandsShift=0; s02=""; Tresh_On=true; Tresh_Period=200; s03=""; MATma_On=false; MATma_Tresh_On=true; MATma_Period=34; MATma_Shift=0; TMAHistory=2440; ll50="##### БЛОК НАСТРОЕК Stochastic #####; ll51="===== ПОДБЛОК Stochastic для ВХОДА =====; Stochastic_op=false; Stochastic_K_op=5; Stochastic_D_op=3; Stochastic_S_op=3; Stochastic_OS_op=30; Stochastic_OB_op=70; ll52="===== ПОДБЛОК Stochastic для ВЫХОДА =====; Stochastic_cl_on=false; Stochastic_K_cl=5; Stochastic_D_cl=3; Stochastic_S_cl=3; Stochastic_OS_cl=20; Stochastic_OB_cl=80; ll73="##### БЛОК НАСТРОЕК PFE #####; ll74="===== ПОДБЛОК НАСТРОЕК PFE для ВХОДА =====; Pfe_op_on=false; Pfe_Period_op=5; Pfe_UseAvarage_op=true; Pfe_MaPeriod_op=2; Pfe_Level_op=0.5; ll75="===== ПОДБЛОК НАСТРОЕК PFE для ВЫХОДА =====; Pfe_cl_on=false; Pfe_Period_cl=16; Pfe_UseAvarage_cl=true; Pfe_MaPeriod_cl=4; Pfe_Level_cl=0; qq2="##### БЛОК НАСТРОЕК MACD_Xtr #####; qq3="===== ПОДБЛОК MACD_Xtr для ВХОДА =====; MACD_Xtr_on=false; FastMA=12; SlowMA=26; Source=1; SourcePeriod=5; BackPeriod=444; xVolatility=0.5; Sens=0;				
Bars in test	7109	Ticks modelled	30863436	Modelling quality	90.00%
Mismatched charts errors	0				
Initial deposit	10000.00	Spread			20
Total net profit	580.77	Gross profit	1204.44	Gross loss	-623.67
Profit factor	1.93	Expected payoff	14.89		
Absolute drawdown	270.03	Maximal drawdown	388.84 (3.60%)	Relative drawdown	3.60% (388.84)
Total trades	39	Short positions (won %)	20 (75.00%)	Long positions (won %)	19 (63.16%)
		Profit trades (% of total)	27 (69.23%)	Loss trades (% of total)	12 (30.77%)
		Largest profit trade	162.58	loss trade	-136.34
		Average profit trade	44.61	loss trade	-51.97
		Maximum consecutive wins (profit in money)	13 (738.97)	consecutive losses (loss in money)	3 (-182.91)
		Maximal consecutive profit (count of wins)	738.97 (13)	consecutive loss (count of losses)	-182.91 (3)
		Average consecutive wins	3	consecutive losses	1



#	Time	Type	Order	Size	Price	S / L	T / P	Profit	Balance
1	2017.01.05 20:40	sell	1	0.10	115.638	116.562	0.000		
2	2017.01.06 15:52	s/l	1	0.10	116.562	116.562	0.000	-79.96	9920.04
3	2017.01.12 12:10	sell	2	0.10	114.293	115.537	0.000		
4	2017.01.18 22:07	close	2	0.10	113.968	115.537	0.000	25.76	9945.80
5	2017.01.26 04:05	sell	3	0.10	113.367	114.926	0.000		
6	2017.01.27 03:14	s/l	3	0.10	114.926	114.926	0.000	-136.34	9809.46
7	2017.01.31 19:20	sell	4	0.10	113.068	114.602	0.000		
8	2017.02.09 17:00	close	4	0.10	112.927	114.602	0.000	4.90	9814.36
9	2017.02.13 19:00	buy	5	0.10	113.809	112.516	0.000		
10	2017.02.16 10:10	close	5	0.10	113.727	112.516	0.000	-5.15	9809.21

14.05.2018	Strategy Tester: Quantum London Trading EA v1.6.1 m13-9-40.12gm[TestTMA+Kio]								
11	2017.02.16 20:10	sell	6	0.10	113.437	114.674	0.000		
12	2017.02.28 23:07	close	6	0.10	112.640	114.674	0.000	63.86	9873.08
13	2017.03.01 16:40	buy	7	0.10	113.872	112.866	0.000		
14	2017.03.03 23:09	close	7	0.10	113.813	112.866	0.000	-3.53	9869.55
15	2017.03.07 17:50	buy	8	0.10	114.028	113.101	0.000		
16	2017.03.10 22:07	close	8	0.10	114.682	113.101	0.000	59.09	9928.63
17	2017.03.14 12:40	buy	9	0.10	115.048	114.178	0.000		
18	2017.03.15 20:00	s/l	9	0.10	114.178	114.178	0.000	-75.79	9852.85
19	2017.03.21 03:25	sell	10	0.10	112.470	113.305	0.000		
20	2017.03.23 02:58	close	10	0.10	111.542	113.305	0.000	80.44	9933.29
21	2017.03.23 14:15	sell	11	0.10	111.077	111.923	0.000		
22	2017.03.28 20:55	close	11	0.10	110.949	111.923	0.000	9.47	9942.76
23	2017.04.11 04:35	sell	12	0.10	110.801	111.716	0.000		
24	2017.04.17 22:17	close	12	0.10	108.984	111.716	0.000	162.58	10105.34
25	2017.04.26 20:35	buy	13	0.10	111.584	110.619	0.000		
26	2017.05.05 06:51	close	13	0.10	112.234	110.619	0.000	62.44	10167.78
27	2017.05.08 02:35	buy	14	0.10	112.738	111.896	0.000		
28	2017.05.11 17:03	close	14	0.10	113.538	111.896	0.000	72.52	10240.30
29	2017.05.26 15:15	sell	15	0.10	111.079	112.031	0.000		
30	2017.06.08 02:49	close	15	0.10	109.914	112.031	0.000	97.02	10337.32
31	2017.06.12 16:00	sell	16	0.10	109.979	110.805	0.000		
32	2017.06.14 15:35	close	16	0.10	109.728	110.805	0.000	21.49	10358.82
33	2017.06.26 15:35	buy	17	0.10	111.516	110.642	0.000		
34	2017.06.29 19:39	close	17	0.10	112.136	110.642	0.000	57.35	10416.17
35	2017.07.03 15:25	buy	18	0.10	112.906	112.073	0.000		
36	2017.07.05 06:35	close	18	0.10	113.036	112.073	0.000	12.32	10428.49
37	2017.07.05 14:55	buy	19	0.10	113.517	112.676	0.000		
38	2017.07.11 20:35	close	19	0.10	113.751	112.676	0.000	23.04	10451.53
39	2017.07.18 09:40	sell	20	0.10	112.135	112.991	0.000		
40	2017.07.25 12:32	close	20	0.10	111.432	112.991	0.000	58.26	10509.79
41	2017.07.31 20:25	sell	21	0.10	110.435	111.341	0.000		
42	2017.08.14 06:59	close	21	0.10	109.524	111.341	0.000	73.52	10583.32
43	2017.08.18 02:05	sell	22	0.10	109.479	110.286	0.000		
44	2017.08.18 18:51	close	22	0.10	109.386	110.286	0.000	8.50	10591.82
45	2017.08.21 13:20	sell	23	0.10	109.101	109.939	0.000		
46	2017.08.29 18:55	close	23	0.10	109.075	109.939	0.000	-3.14	10588.68
47	2017.09.04 13:05	sell	24	0.10	109.569	110.473	0.000		
48	2017.09.06 20:05	close	24	0.10	109.320	110.473	0.000	21.40	10610.08
49	2017.09.07 20:40	sell	25	0.10	108.572	109.469	0.000		
50	2017.09.11 00:00	close	25	0.10	108.199	109.469	0.000	33.09	10643.17
51	2017.09.12 15:05	buy	26	0.10	109.745	108.741	0.000		
52	2017.09.14 23:38	close	26	0.10	110.069	108.741	0.000	31.09	10674.26
53	2017.09.15 15:35	buy	27	0.10	110.976	109.945	0.000		
54	2017.09.20 14:45	close	27	0.10	111.340	109.945	0.000	33.93	10708.18
55	2017.09.26 19:35	buy	28	0.10	112.053	110.978	0.000		
56	2017.09.29 00:00	close	28	0.10	112.225	110.978	0.000	17.39	10725.57
57	2017.10.06 11:50	buy	29	0.10	112.995	112.186	0.000		
58	2017.10.10 16:50	s/l	29	0.10	112.186	112.186	0.000	-71.29	10654.29
59	2017.10.13 11:25	sell	30	0.10	112.069	112.776	0.000		
60	2017.10.18 12:48	s/l	30	0.10	112.776	112.776	0.000	-64.76	10589.53
61	2017.10.18 16:35	buy	31	0.10	112.784	112.176	0.000		
62	2017.10.23 22:40	close	31	0.10	113.466	112.176	0.000	62.17	10651.70
63	2017.10.25 15:00	buy	32	0.10	114.058	113.368	0.000		
64	2017.10.26 04:39	s/l	32	0.10	113.368	113.368	0.000	-59.62	10592.07
65	2017.10.27 03:10	buy	33	0.10	114.061	113.359	0.000		
66	2017.10.30 17:22	s/l	33	0.10	113.359	113.359	0.000	-61.52	10530.56
67	2017.11.01 16:10	buy	34	0.10	114.113	113.366	0.000		
68	2017.11.09 13:30	s/l	34	0.10	113.366	113.366	0.000	-61.77	10468.78
69	2017.11.10 18:15	sell	35	0.10	113.449	114.234	0.000		
70	2017.11.15 18:21	close	35	0.10	113.175	114.234	0.000	22.14	10490.93
71	2017.11.22 11:45	sell	36	0.10	112.106	112.852	0.000		
72	2017.11.28 21:48	close	36	0.10	111.539	112.852	0.000	46.69	10537.62
73	2017.12.07 15:25	buy	37	0.10	112.724	111.911	0.000		
74	2017.12.13 15:32	close	37	0.10	113.018	111.911	0.000	27.66	10565.28
75	2017.12.20 13:15	buy	38	0.10	113.138	112.396	0.000		
76	2017.12.22 22:10	close	38	0.10	113.304	112.396	0.000	16.30	10581.57
77	2017.12.28 11:45	sell	39	0.10	112.866	113.418	0.000		

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14.05.2018	78	2017.12.28 23:59	close at stop	39	0.10	112.875	113.418	0.000	-0.80
									10580.77